LATINOS TRADING

BACKTEST REPORT

Backtest #52321 · SM · EVO_GG1RSISNIP_v1049

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1049 strategy delivered a 46.62% return on Symbol SM with a flawless 100% win rate, yet this perfect record stems from only two trades, rendering the statistical significance negligible. A Sharpe ratio of 1.32 appears respectable on paper but masks the severe 32.83% maximum drawdown, indicating high volatility risk that the sample size fails to capture. The extreme skew suggests the strategy may be overfitting to specific market noise rather than identifying robust alpha. We must expand the backtest horizon and increase trade frequency to validate if these results hold under diverse market regimes. Running a 30-year simulation across different intervals is the immediate next step to de-risk this approach.

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**

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